Lecture Notes for

Managing and Mining Multiplayer Online Games

Summer semester 2017

Chapter 8: Temporal Analysis

http://www.dbs.ifi.lmu.de/cms/VO_Managing_Massive_Multiplayer_Online_Games

Chapter Overview

- Behavior and Sequences
- Comparing Sequences
- Finding frequent subsequences
- Markov chains
- Hidden Markov-Chains
- Time series and feature-transformations
- Comparing time series
- Poisson-Processes

player behavior

examples for player behavior

- sequence of moves in chess
- sequence of movement, action and interaction in a MMORPG
- sequence of orders to units in RTS Games

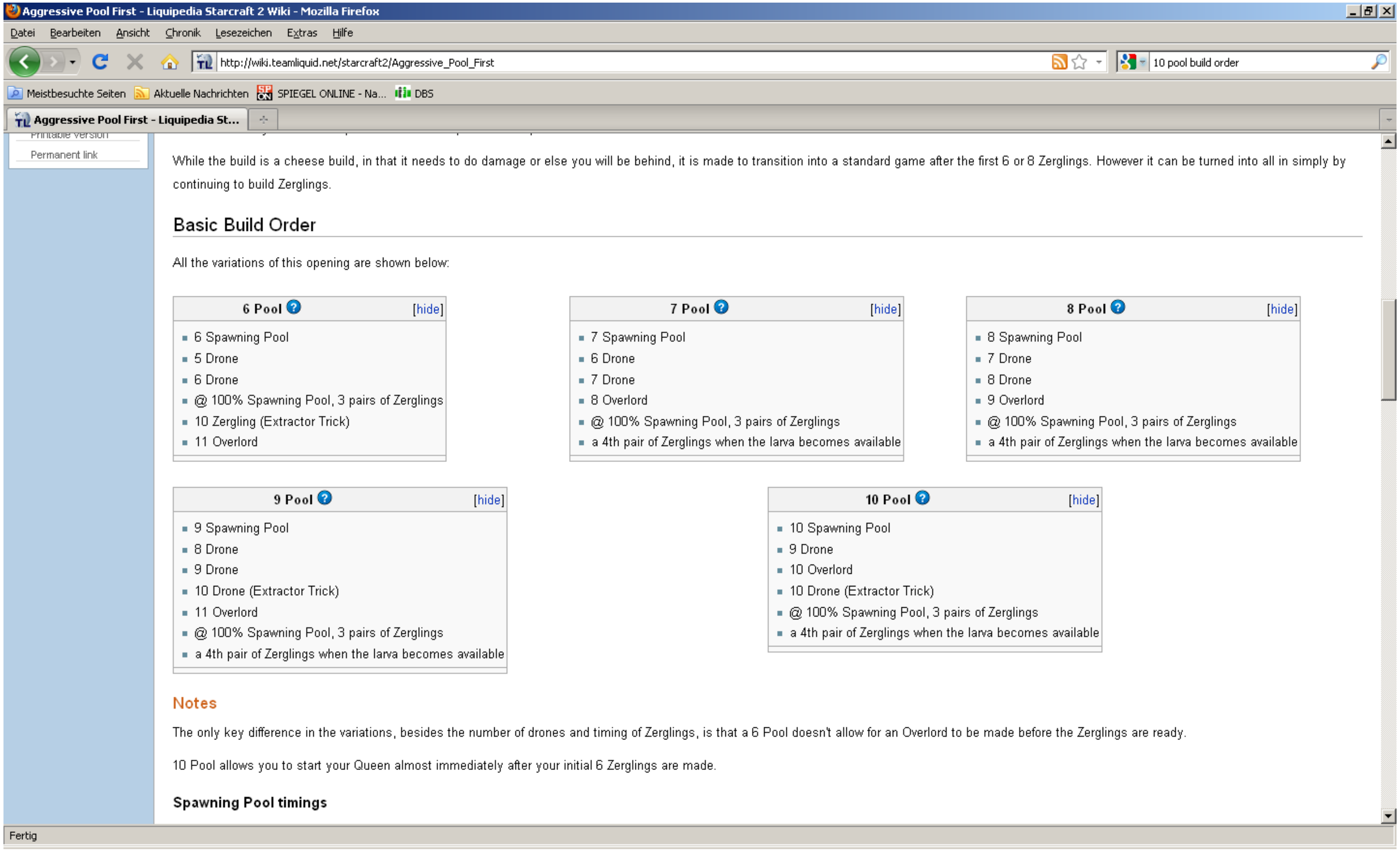
- conceptionally behavior consists of a sequence of possible actions
- Simplest models for behavior are strings or sequences.

Definition: Let $A=\{A_1, \ldots, A_n\}$ be a finite alphabet of n possible player actions, then the l-Tuple $(a_1, \ldots, a_l) \in A\times\ldots\times A$ is a sequence of l length over **A**.

Remark:

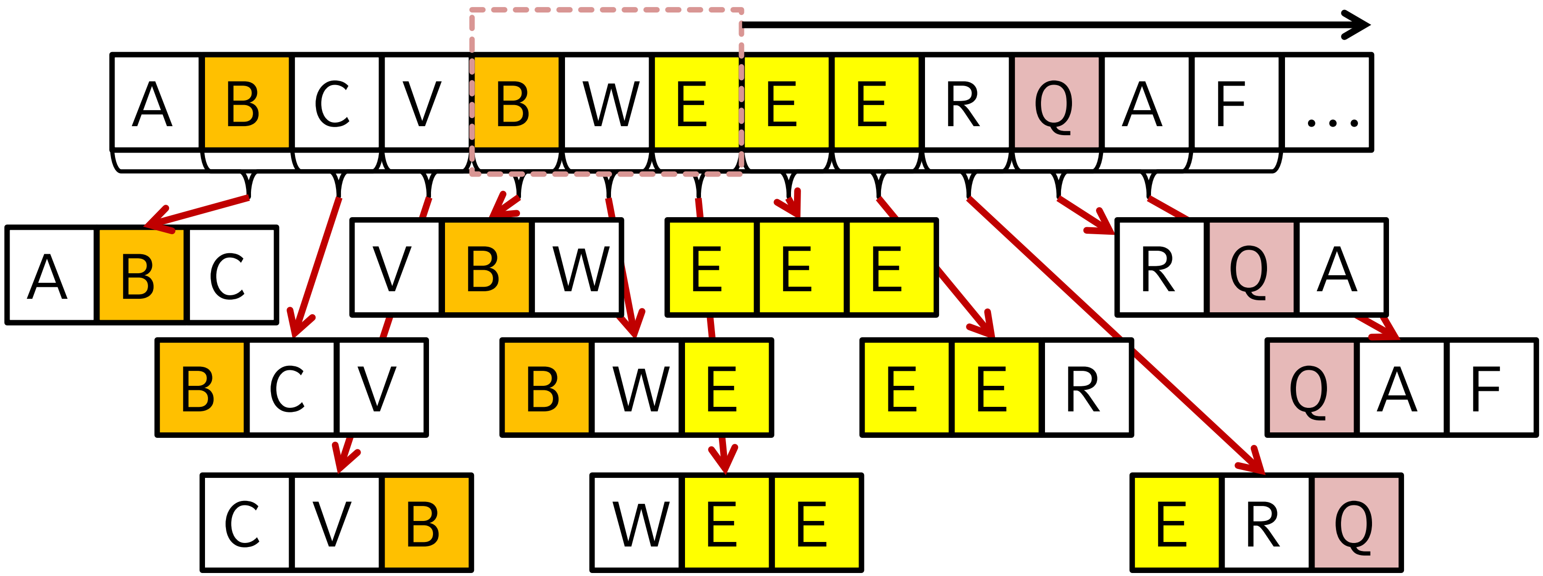
- Model describes only observations and does not differentiate between possible and impossible sequences.
- Model neglects the time between actions.

Example: SC II Zerg Rushes



Subsequences and Partitioning

- Which player is observed at a given time and for how long?
- The longer a player is observed, the less likely it becomes that another player behaves similarly
- To find typical behavioral patterns a sequence is usually divided into subsequences.
- Windowing (partitions a sequence)
  Slide a window of length k over the sequence and consider all subsequences. (here k = 3)



Subsequences and Partitioning

problem: A sequence of length *l* has *l – (k-1) k*-elemental sub-sequences and many of those are irrelevant.

idea: Only sequences appearing with a certain frequency are of interest.

Frequent Subsequence Mining

Find all subsequences in a sequence database appearing more frequently than *minsup*. (cf. Frequent Itemset Mining)

⇒ length of the sequence is arbitrary.

⇒ search space is larger than the search space of itemset mining. (several occurrences of elements and orders)

Frequent Subsequence Mining

- frequency *fr(S,G)* of S in sequence G:
  count occurrence of *S* in *G*
- relative frequency of S:

$$\varphi(S,G) = \frac{fr(S,G)}{|G| - |S| - 1}$$

- sequence description of G:

$$\delta(\mathrm{G}) = \{(\mathrm{S}, \varphi(\mathrm{S},\mathrm{G})) \mid \mathrm{S} \in \mathrm{G}\}$$

- mining sequential patterns is well explored
  => many approaches and algorithms

Suffix Trees

Properties of a Suffix Tree *ST* for the alphabet *A* with sequence *G* where $|G| = n$:

- to rule out ambivalence, words are padded with a terminal symbol (*A*), commonly *$*.
- *ST* has exactly *n+1* leaf nodes numbered from *0* to *n*, on the way from the root to the leaf *i* the suffix of length *n-i* is filed.
- Edges represent elements of A{$} (uncompressed form), non-empty partial-sequences of A{$} respectively
- Edges, emanating from the same starting node, must begin with different elements of *A*.

Creation in *O*(|input string|), Search in *O*(|query string|)

Suffix Trees

- example: alphabet A ={eat, hunt, seek, flee, defend}
- insert:

  S_1 = (seek, hunt, eat, seek)
  S_2 = (seek, flee,hunt)

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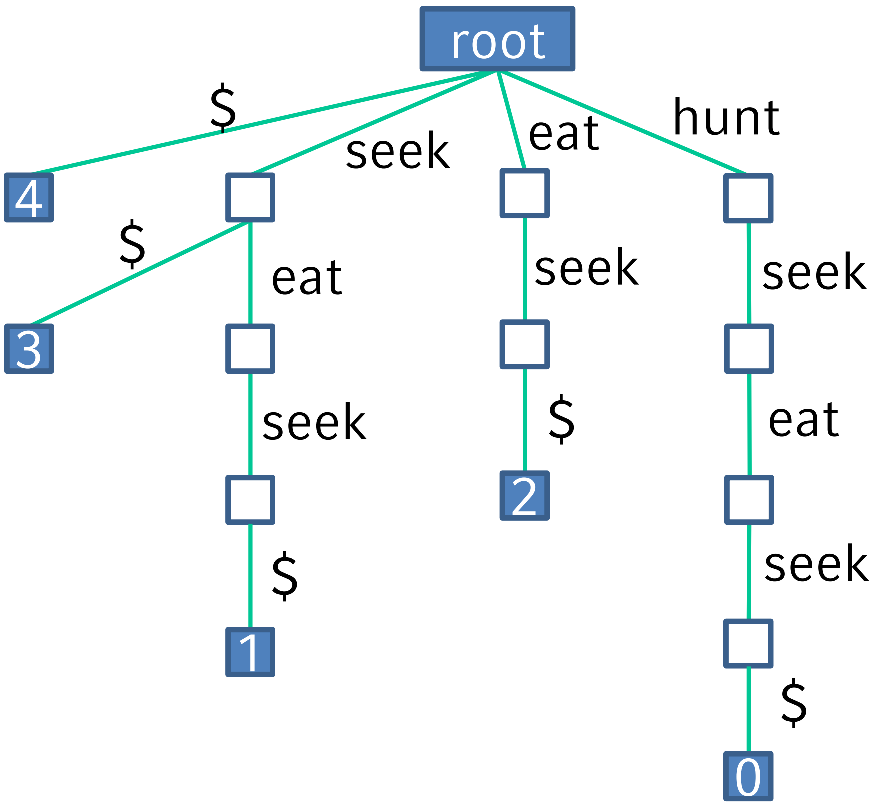

uncompressed variant: every edge is labeled with an element of A{$}

compressed variant: combine sub-paths without branches into one edge

Suffix Trees

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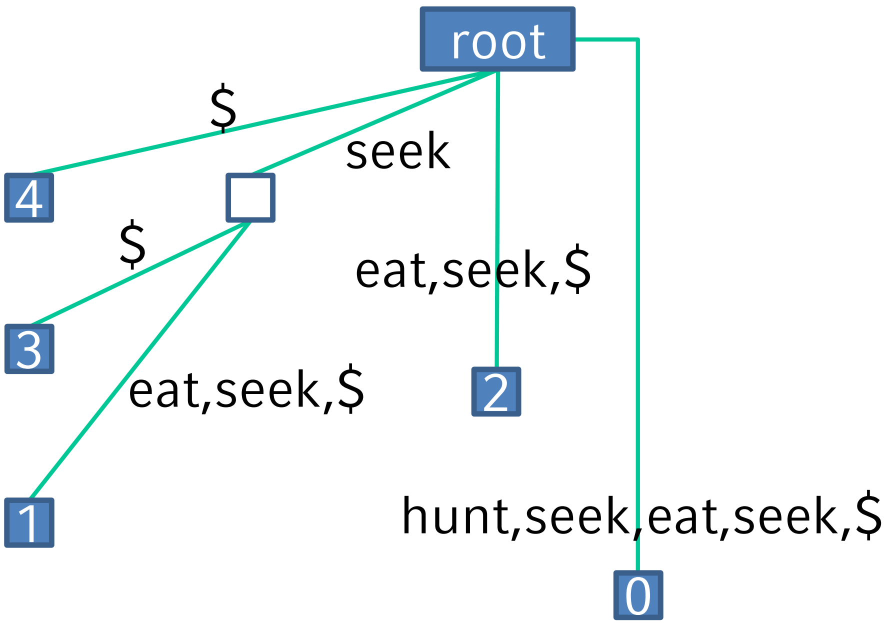

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compressed variant:
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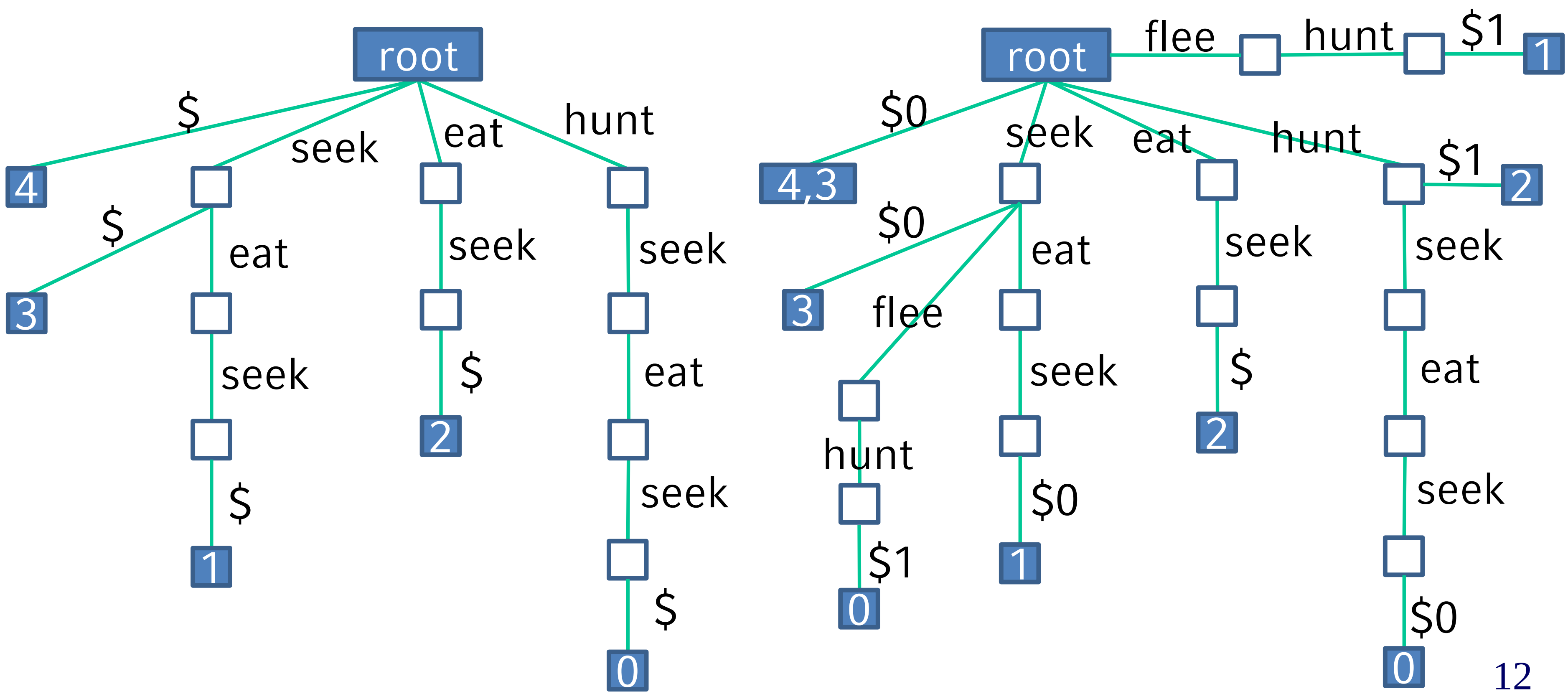
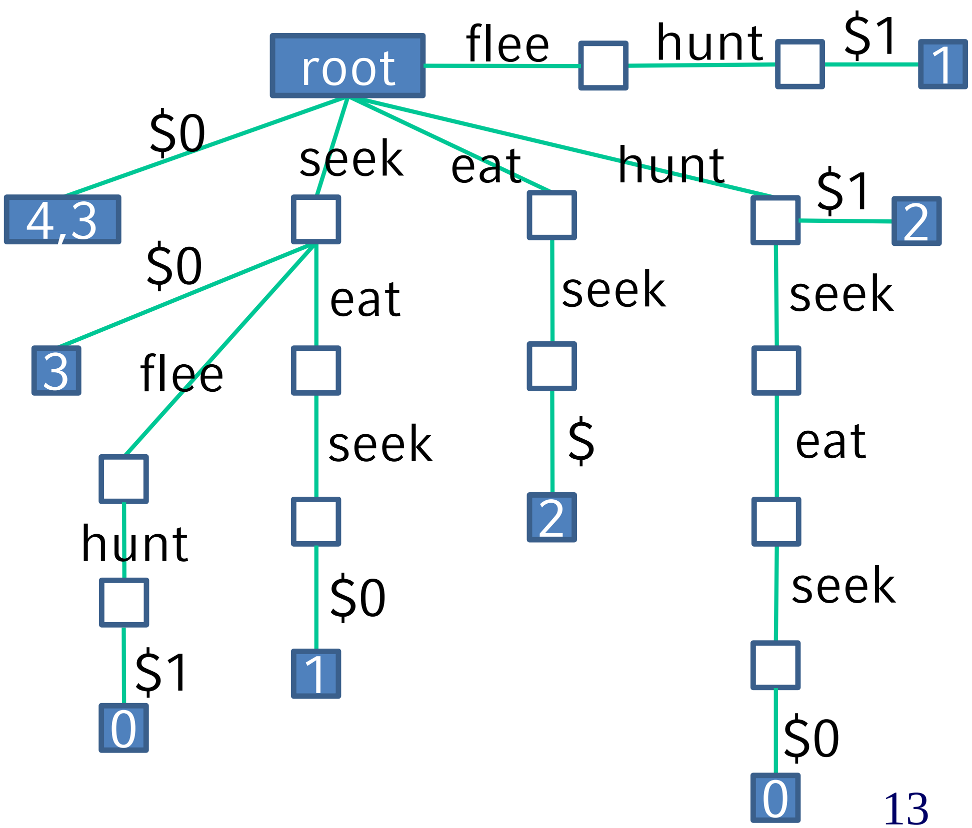


Suffix Trees

- example: Alphabet A ={eat, hunt, seek, flee, defend}
- sample queries:
  - Is *q* a Suffix?
  - Is *q* a Substring?
  - How often occurs *q*?



Suffix Trees

- Example: Alphabet A ={eat, hunt, seek, flee, defend}
- Sample request:

– Is *q* a Suffix?

=> follow path (*q$*) starting at root,

If reaching a leaf, then it is a Suffix

– Is *q* a Substring?

=> follow path (*q*) starting at root,

If processing possible,

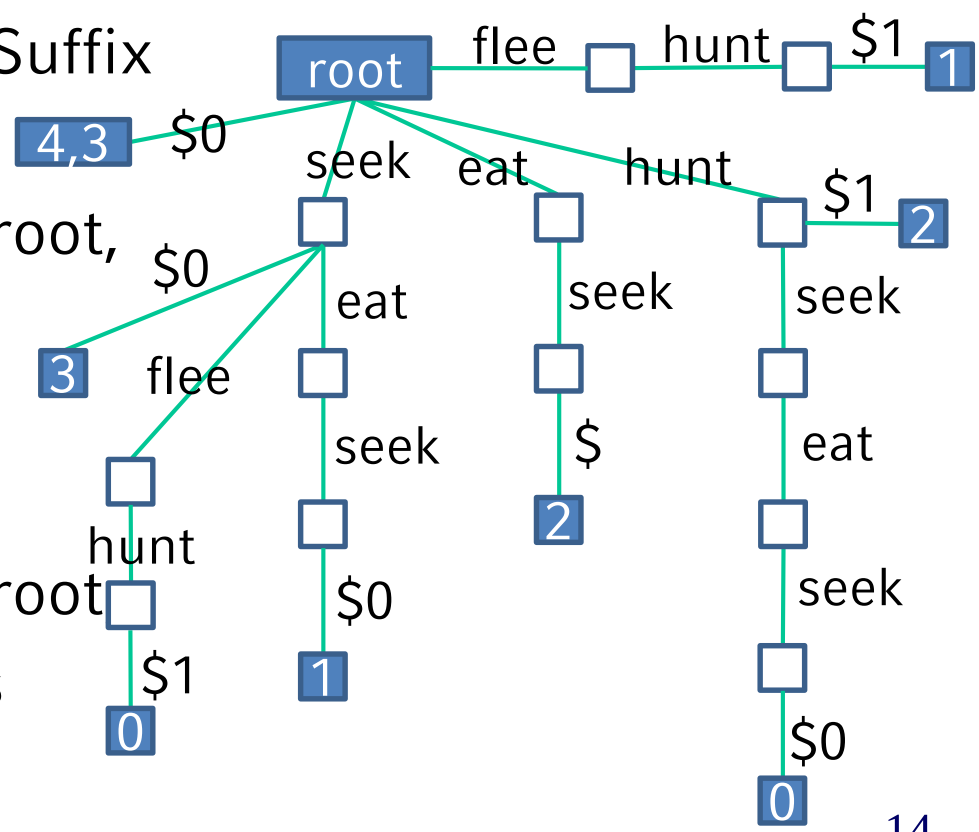
then Substring

– How often occurs *q*?

=> follow path (*q*) starting at root

#leaves below terminal nodes

= #Occurences



Interestingness of Subsequences

- interesting ≠ frequent
- **common sequence**: select drones, collect crystals, train drone, …
  but: the first actions in SC II are almost always identical.
- number of frequent subsequences can be very large.
- most of which describe standard game plays.
- interestingness should be evaluated in relation to another attribute:
  - Map (Relating to a place)
  - Player (Relating to an individual)
  - Strategy (Relating to situation)
  - Combination of multiple relations (Map and Strategy …)

Measures for Interestingness

use correlation measures:

- find a target variable: e.g. player_id
- find interesting events: e.g. boss-fights, flag bearer, …
- find places triggering similar behavior: spawning points, flag delivery locations, boss encounter site, ...
- example calculations:
  - **Mutual Information**

$$\mathrm{MI}(\mathrm{S}, \mathrm{Player\_ID}) = \sum_{\mathrm{P} \in Players} \sum_{S \in \{\mathrm{S}_1, \overline{\mathrm{S}_1}\}} \Pr[S, P] \cdot \log \frac{P\mathrm{r}[\mathrm{S}, \mathrm{P}]}{\Pr[\mathrm{S}] \cdot \Pr[P]}$$

  - **Odds Ratio**

$$\mathrm{oddsR}_{\mathrm{S}}(\mathrm{G}_1, \mathrm{G}_2) = \frac{\varphi(\mathrm{S}, \mathrm{G}_1)}{\varphi(\mathrm{S}, \mathrm{G}_2)}$$

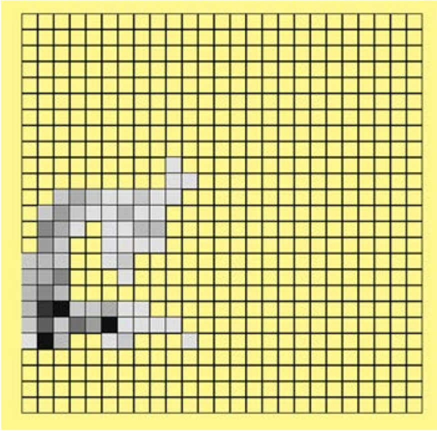
Use of frequent subsequences

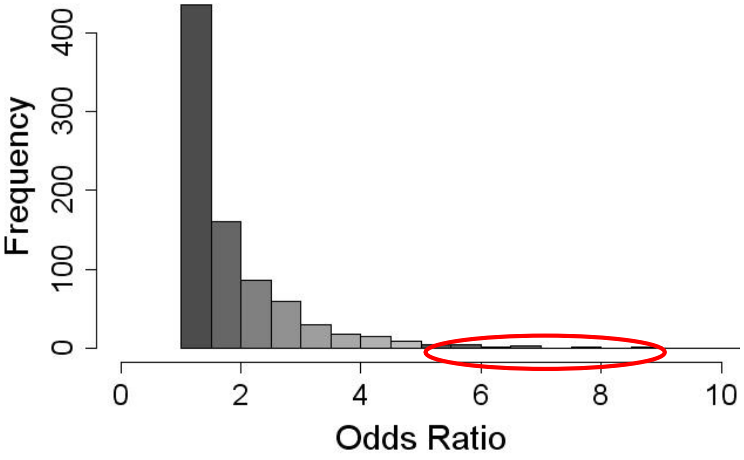
- **player identification**: use the occurrence of the k-"most interesting" partial sequences as vector space dimensions.

  (here interesting = highest MI with player_id)

  => describe players as vectors of observed subsequences.

- **search locations specific behavior**: compare the incidence of actions on the map to the amount of actions in a given location. (Odds-Ratio)





Comparing two Sequences

given: Alphabet A and a sequence database

$DB \quad \{(x_1, \ldots, x_k) | \, k \in IN \wedge x_i \in A \text{ for } 1 \leq i \leq k\}$.

task: compute the similarity of $S1, S2 \in DB$.

Hamming Distance: number of different entries over all positions.

For 2 sequences with |S1|=|S2|=k:

$$Dist_{Ham}(S1, S2) = \sum_{i=0}^{k} \begin{cases} 0 & if \quad s_{1,i} = s_{2,i} \\ 1 & else \end{cases}$$

Remark: For sequences of different length, the shorter sequence is filled with the gap symbol „-“.

example: S1 = (A,B,B,A,B) und S2 = (A,A,A,A,A)

(A,B,B,A,B)
(A,A,A,A,A)

$\left.\begin{matrix}(A,B,B,A,B)\\(A,A,A,A,A)\end{matrix}\right\} Dist_{Ham}(S1,S2)=3$

Levenshtein Distance

- **Hamming Distance**: Computing the minimum cost to transform S1 into S2. Only substitutions of single elements are allowed in doing so. (Turn B into A.)
- **Hamming Similarity**: Counts the number of similar elements.
- **idea**: Extend the allowed transformations to include deletion and insertion of symbols.
- **Levenshtein Distance:** Minimum expense to transform *S1* into *S2* using 3 operations ***Delete, Insert*** and ***Substitute***.

(A,B,B,A,B)
(A ,A,B)

(A,B,B,A,B)
(A ,- ,- ,A,B)

$Sim_{Lev}(S1,S2)=3$

Calculating Levenshtein Distance

given: Two sequences S1, S2 over the alphabet A with |S1|=n and |S2|=m.

task: $Dist_{Lev}(S1,S2)$

Calculating Levenshtein Distance with dynamic programming:

Let D be a $n \times m$-Matrix over IN with:

$$D_{0,0} = 0$$

$$D_{0,i} = i, \quad 0 \le i \le n$$

$$D_{j,0} = j, \quad 0 \le j \le m$$

$$D_{i,j} = \min \begin{cases} D_{i-1,j-1} + 0, \; falls \quad s_{1i} = s_{2,j} \\ D_{i-1,j-1} + 1, (\textbf{\textit{Substitution}}) \\ D_{i,j-1} + 1, (\textbf{\textit{Insertion}}) \\ D_{i-1,j} + 1, (\textbf{\textit{Deletion}}) \end{cases} \quad für\, 1 \le i \le n, \quad 1 \le j \le m$$

After construction of matrix D, $D_{n,m}$ contains the Levenshtein-distance between both input sequences.

Example Levenshtein Distance

S1 = auto, S2 = ute

	-	a	u	t	o
-	0	1	2	3	4
u	1				
t	2				
e	3				

	-	a	u	t	o
-	0	1	2	3	4
u	1	1	1		
t					
e					

	-	a	u	t	o
-	0	1	2	3	4
u	1	1	1	2	3
t	2	2	2	1	2
e	3	3	3	2	2

	-	a	u	t	o
-	0	1	2	3	4
u	1	1	1	2	3
t	2	2	2	1	2
e	3	3	3	2	2

(a,u,t,o)
(-, u,t,e)

$Dist_{Lev}(S1,S2)=2$

Edit Distances

- generalization of Levenshtein-Distances:
  - different cost matrix: substitution costs 4, deletion 1, insertion 2..
  - more operations:
    - transposing order

      (A,B,B,A,B)
      (A,B,A,B,B) } *1* transposition

    - duplicating, …

      (A,B,B,B,B)
      (A,B,) } *3 duplicates of B*

- costs may differ for different values:

  Subst.(A,B) $\neq$ *Subst.(A,Z)*

- works for sequences based on real-valued alphabets, for example: For *A = IR: Subst(5,1) = |5-1|*

Markov Chains and Sequences

- sequences of actions are subject to certain rules
- modeling with finite automatons
  (testing sequence for validity)
- Markov chains are probabilistic automatas:
  - allowed state transitions
  - probability distributions for state transitions.
- **1st order Markov assumption** : The state at time *t+1* depends solely on the state at time*t*.
- the order of a Markov chain is the number of predecessor states on which the choice of the next state might depend.

First Order Markov-Chains

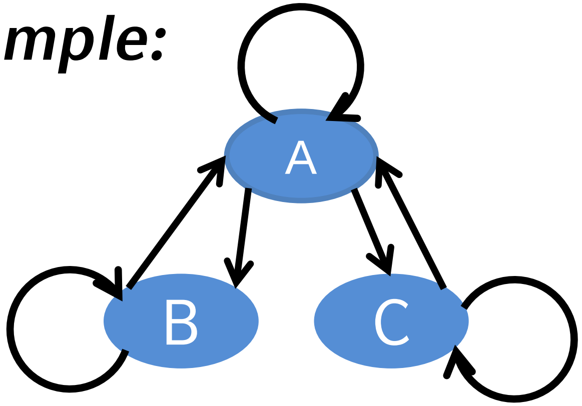
definition: A Markov chain ***M*** is defined for a state set ***A*** and a stochastic transition-matrix ***|A|×|A| = D.***

explanations:

- *A* may contain a start- and a absorption-state (Modeling Start and End)
- stochastic Matrix: rows add up to 1.

  (row *i* contains the distribution of successors for state *i*)

example:



	-	A	B	C
-	0.0	0.3	0.3	0.4
A	0.1	0.25	0.5	0.15
B	0.1	0.5	0.4	0.0
C	0.1	0.1	0.7	0.1

$$p(ACBB) = P(A|-) \cdot P(C|A) \cdot P(B|C) \cdot P(B|B) \cdot P(-|B)$$

$$= 0.3 \cdot 0.15 \cdot 0.4 \cdot 0.7 \cdot 0.4 \cdot 0.1$$

Hidden Markov Models

training a Markov chain:

- break the training sequence down into 2-grams and determe the relative frequency.
  (How often is A followed by B?)

$$P(B \mid A) = \frac{fr(AB)}{fr(A)}$$

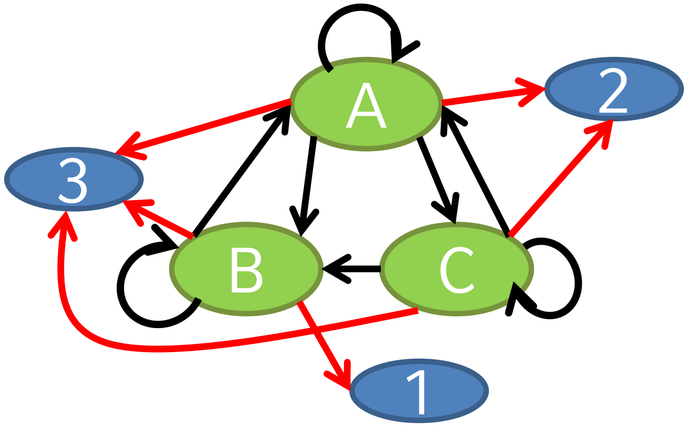
problem:

- observations often do not match the observed behavior:
  - action log is available, but game-play has to be analyzed
  - incorrect execution obfuscates actual intentions
  - analysis of an AI state changes
    (observed actions may be employed in different states)

Hidden Markov Models

Definition: A Hidden Markov Model ***M*** is defined by a state set ***A***, a stochastic transition matrix $|A| \times |A| = D$, an observation set B and a stochastic output-matrix $|A| \times |B| = F$.

Example: A={A,B,C}, B={1,2,3}



D	-	A	B	C
-	0.0	0.3	0.3	0.4
A	0.1	0.25	0.5	0.15
B	0.1	0.5	0.4	0.0
C	0.1	0.1	0.7	0.1

F	1	2	3
A	0.0	0.2	0.8
B	0.5	0.0	0.5
C	0.0	0.5	0.5

P(122): define all possible state triples, generated by 122 :

BAA, BAC

$$P(122) = P(BAA) \cdot P(122 \mid BAA) + P(BAC) \cdot P(122 \mid BAC)$$

Use of HMM

- **Evaluation**: How likely is an observation $O=(o_1,.., o_k)$ with $o_i \in B$ for the HMM (A,B,D,F)?

  (Forward Estimation)

- **Recognition**: Given the observation $O=(o_1, \ldots, o_k)$ and the HMM (A,B,D,F) which sequence $(s_1, \ldots, s_k)$ with $s_i \in A$ gives the best explanation for O? *(Viterbi-Algorithm)*

- **Training**: Given the observation $O=(o_1, \ldots, o_k)$, how can we modify D and F to maximize $P(O|(A,B,D,F))$?

  (Baum-Welch Estimation)

Evaluation: Forward Variables

given: $O=(o_1, \ldots, o_k)$ and (A,B,D,F)

task: $P(O|(A,B,D,F))$

naive solution: calculate P(O|S) for all k-elemental sequences S on A.
(number grows exponentially with k)

improved solution: utilize Markov assumption

define forward-variable $\alpha_j(t)$ as

$$\alpha_j(t) = P(o_1, o_2, \ldots, o_t, s_t = a_j \mid (ABDF))$$

calculation by induction:

$$\alpha_j(1) = d_{-,j} \cdot f_{j,o_1} \quad ,1 \leq j \leq |A|$$

$$\alpha_j(t+1) = \left(\sum_{i=1}^{|A|} \alpha_i(t) \cdot d_{i,j} \right) \cdot f_{j,ot+1} \quad ,1 \leq t \leq k-1$$

calculating with $|A|^2 \cdot k$ operations:

$$P(O \mid (A,B,D,F)) = \sum_{i=1}^{|A|} P(O, s_t = a_i \mid (A,B,D,F)) = \sum_{i=1}^{|A|} \alpha_i(k)$$

Recognition: Viterbi Algorithm

given: *O=(o₁, …, o_k)*, and Model *(A, B,D,F)*.

task: *S=(s₁, …, s_k)*, which maximizes *P(O|S,(A, B,D,F))*.

- define $\delta(t)$ as the highest probability of a sequence on A of length *t* for the observation *O*.

$$\delta_j(t) = \max_{s_1,\dots,s_{t-1}} P(s_1, \dots, s_{t-1}, O \mid (A, B, D, F))$$

- calculation by induction

$$\delta_j(1) = d_{-,j} \cdot f_{j,o_1} \qquad ,1 \le j \le |A|$$

$$\delta_j(t+1) = \left(\max_{1 \le i \le |A|} \left(\delta_i(t) d_{i,j} \right) \right) \cdot f_{j,o_{t+1}} \qquad ,1 \le j \le k-1$$

$$\psi_j(1) = 0 \qquad ,1 \le j \le |A|$$

$$\psi_j(t+1) = \arg\max_{1 \le i \le |A|} \left(\delta_i(t) d_{i,j} \right) \qquad ,1 \le j \le k-1$$

- similar to forward algorithm, but more efficient since only the best solution is pursued.

Backward Variables

analogously to Forward-Variable a Backward-Variable can be defined, used in training the HMM.

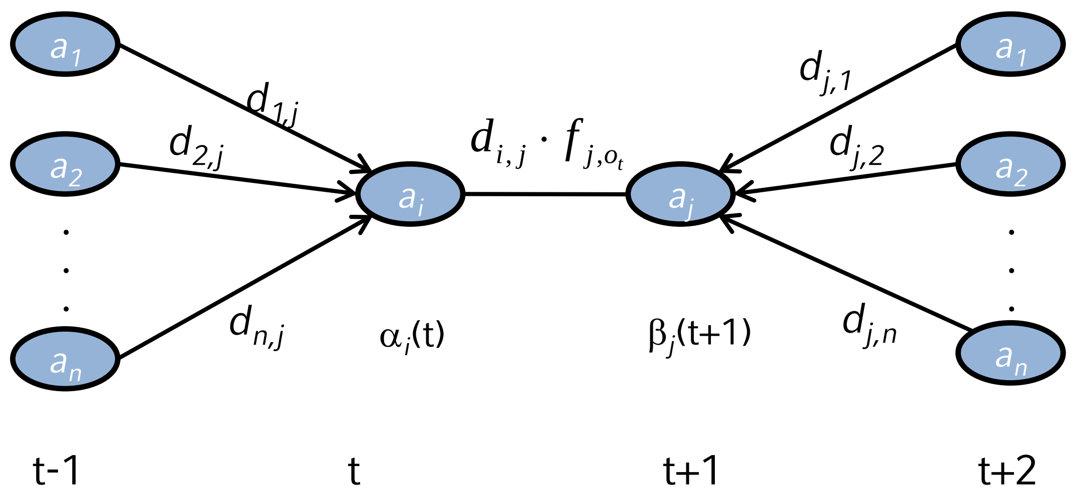
define Backward-Variable $\beta_j(t)$ as

$$\beta_j(t) = P(o_{t+1}, ..., o_k \mid s_t = a_j, (ABDF))$$

Calculation by Induction:

$$\beta_i(k) = 1 \quad ,1 \leq i \leq |A|$$

$$\beta_i(t-1) = \sum_{j=1}^{|A|} d_{i,j} \cdot f_{j,o_t} \cdot \beta_j(t) \quad ,2 \leq t \leq k$$



Training: Baum-Welch Estimation

given: $O=(o_1, \ldots, o_k)$, A and B.

task: D, F, maximizing P(O|(A,B,D,F)).

- Locally optimize solution with *Expectation Maximization* **(EM)**

Define $\xi_{i,j}(t)$ as the likelihood of being in state a_i at the point in time t and being in state a_j at the point in time $t+1$:

$$\xi_{i,j}(t) = P(s_t = a_i, s_{t+1} = a_j \mid O,(A,B,D,F))$$

$$= \frac{\alpha_i(t) \cdot d_{i,j} \cdot f_{j,o_{t+1}} \beta_j(t+1)}{P(O \mid (A,B,D,F))}$$

$$= \frac{\alpha_i(t) \cdot d_{i,j} \cdot f_{j,o_{t+1}} \beta_j(t+1)}{\sum_{k=1}^{|A|} \sum_{l=1}^{|A|} \alpha_k(t) \cdot d_{k,l} \cdot f_{l,o_{t+1}} \beta_j(t+1)}$$

- Define γ_i (t) as the probability of being in state a_i at the point in time t:

$$\gamma_i(t) = \sum_{j=0}^{|A|} \xi_{i,j}(t)$$

Training: Baum-Welch Estimation

- $\sum_{t=1}^{k-1} \xi_{i,j}(t)$ equals the expected number of state transitions from a_i to a_j.
- $\sum_{t=1}^{k-1} \gamma_i(t)$ equals the expected number of state transitions from a_i to other states.
- parameter are being recomputed as follows:

$$d_{-,a_i} = \gamma_i(1) \quad , d_{i,j} = \frac{\sum_{t=1}^{k-1} \xi_{i,j}(t)}{\sum_{t=1}^{k-1} \gamma_i(t)} \quad , f_{j,b_l} = \frac{\sum_{t \in \{t | o_t = b_l\}} \gamma_i(t)}{\sum_{t=1}^{k-1} \gamma_i(t)}$$

- training happens in alternating steps
  - calculate of $\gamma_i(t)$, $\xi_{i,,j}(t)$ and *P(O|(A,B,D,F))*
  - updates of *D* and *F* *(updates see above)*
- algorithm terminates when *P(O|(A,B,D,F))* grows less than .

Real-Value Sequences

- **so far**: Alphabet is a discrete domain
- Sequences can also be created based on real-value domains, for example *IR^d*.
- Frequent Pattern Mining on real-value domains is usually impossible.
- Comparing 2 real-value sequences on domain D with a distance function *dist: D D IR_0^+*.
  - Analogous to Hamming Distance one can determine the sum of distances for every position of the sequence.

$$dist_{sequ}(S_1, S_2) = \sum_{i=1}^{|S_1|} dist(s_{1,i}, s_{2,i}) + (|S_2| - |S_1|) \cdot \varphi, \quad f\ddot{u}r \quad |S_2| \geq |S_1|, \varphi \in IR^+$$

  - Extension of edit distance is als possible: Substitution cost for *v* and *u* correlates to *dist(v,u)*.
- (More details follow later for Dynamic Time Warping)

Time series

- **so far**: sequences model the order of actions, but not the points in time.

  but: in real time games timing is essential.

  ⇒ RTS games: build order are only effective if they can be realized in minimal time.

  ⇒ in MMORPGs the damage caused depends on the number of actions per time unit.

  ⇒ chess with chess clock: a move is also measured by the time needed to think.

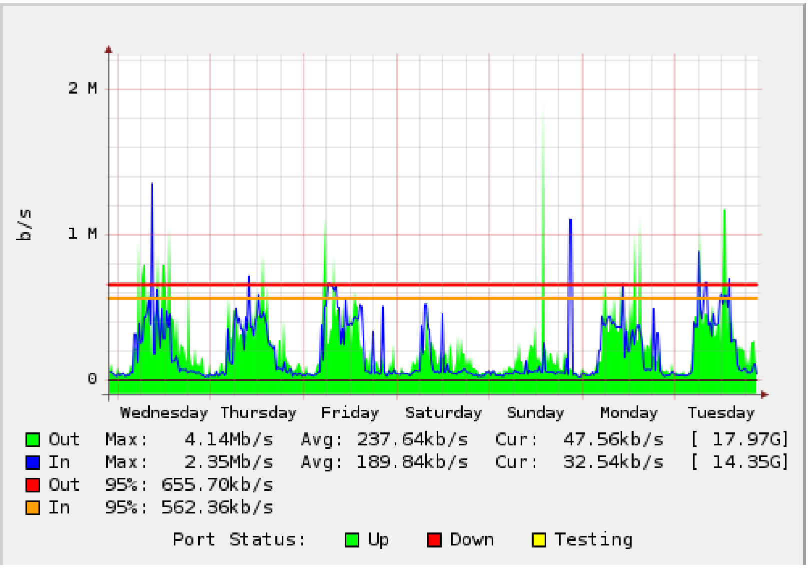
- **time series**: Let T be a domain to model time and let F be an object presentation, then:
  $Z=((x_1,t_1),..,(x_l,t_l))\in(F\times T)\times..\times(F\times T)$ is a time series of length l on F.

Examples for Time Series

- SC2-Logs: time series on discrete actions

```
0:00  TSLHyuN      Select Hatchery (10230)
0:00  TSLHyuN      Select Larva x3 (1027c,10280,10284), Deselect all
0:00  TSLHyuN      Train Drone
0:01  TSLHyuN      Train Drone
0:01  TSLHyuN      Select Drone x6 (10234,10238,1023c,10240,10244,10248),
Deselect all
0:01  TSLHyuN      Right click; target: Mineral Field (10114)
0:01  TSLHyuN      Deselect 6 units
0:02  TSLHyuN      Right click; target: Mineral Field (10170)
```
....

- Network-Traffic:
  - used in bot detection
  - estimating game intensity

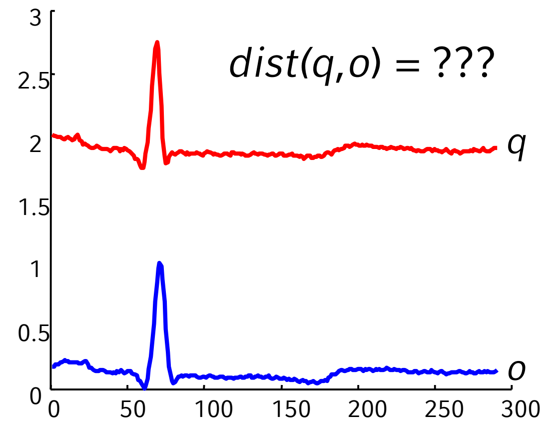


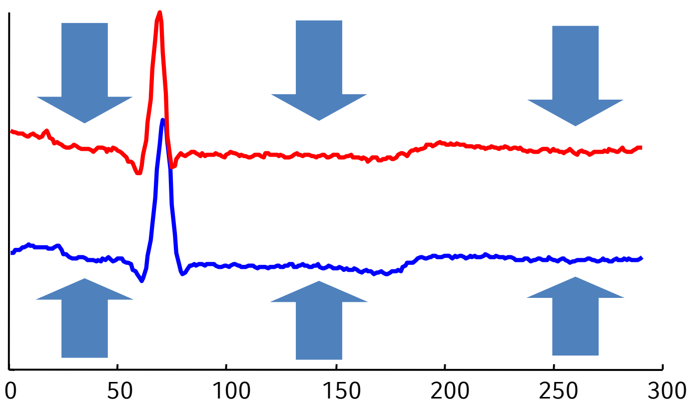
Preprocessing Time series (1)

offset translation

- similar time series with different offsets
- shifting all time series around the
- mean *MW*:

  1 i $|o|$: $o_i = o_i - \text{MW}(o)$

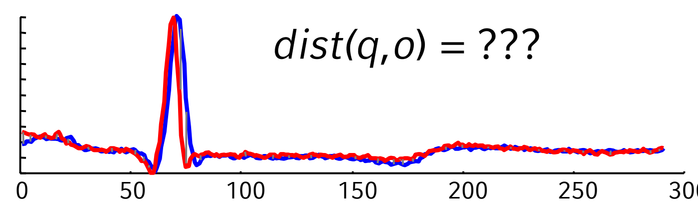




$q = q$ - $MW(q)$

$o = o$ - $MW(o)$

dist(q,o) = ???

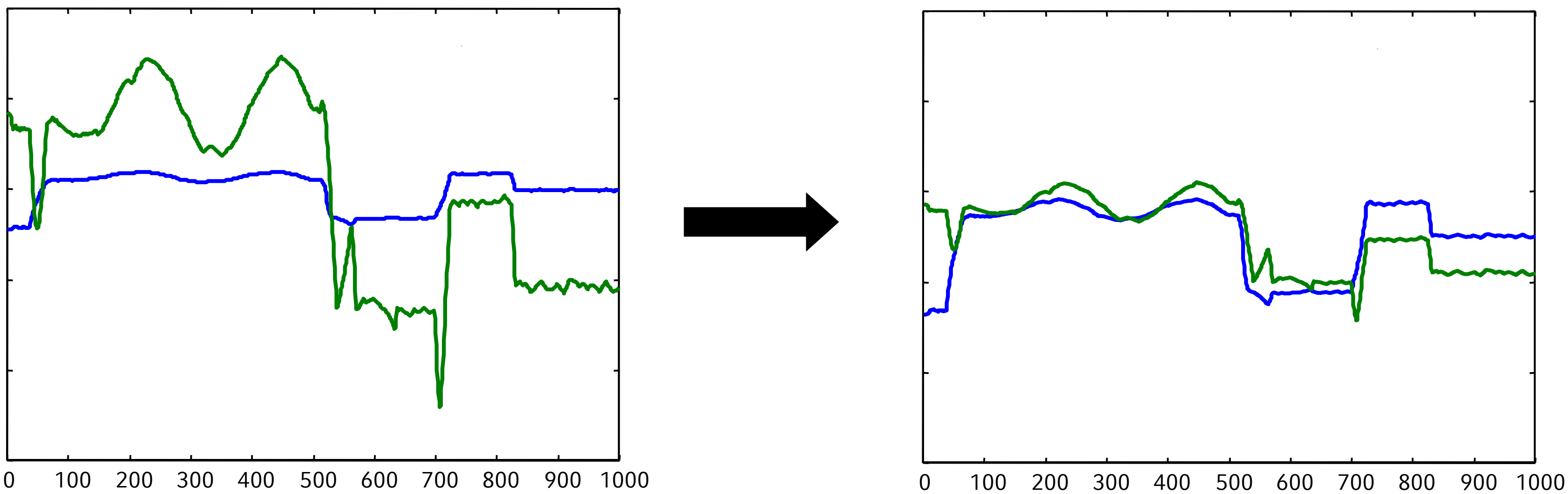


preprocessing time series (2)

scaling amplitudes

- time series with similar progression but different amplitudes
- shifting the time series around the mean (*MW*) and normalizing the amplitude by standard deviation (StD):

  $1 \;\; i \;\; |o|: o_i = (o_i - \mathrm{MW}(o)) / \mathrm{StD}(o)$



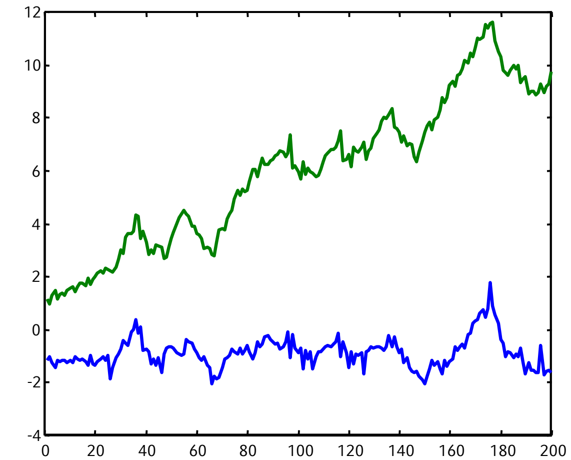
$q = (q - MW(q)) / \mathrm{StD}(q)$

$o = (o - MW(o)) / \mathrm{StD}(o)$

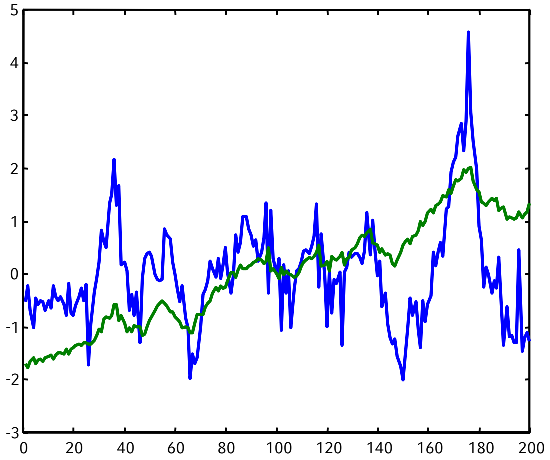
preprocessing time series (3)

linear trends

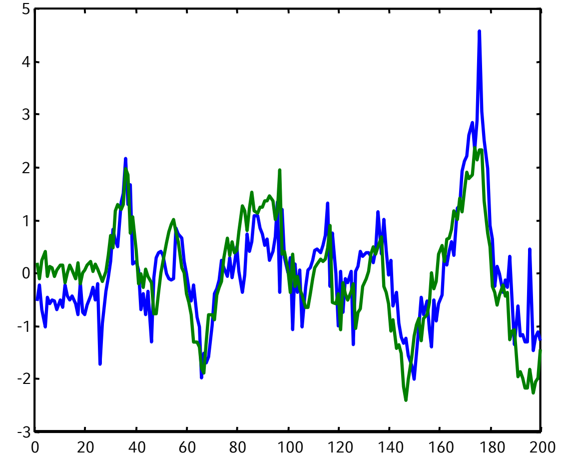
- similiar time series with different trends
- Intuition:
  - determine regression line
  - move time series by means of this line



offset translation + amplitudes scaling



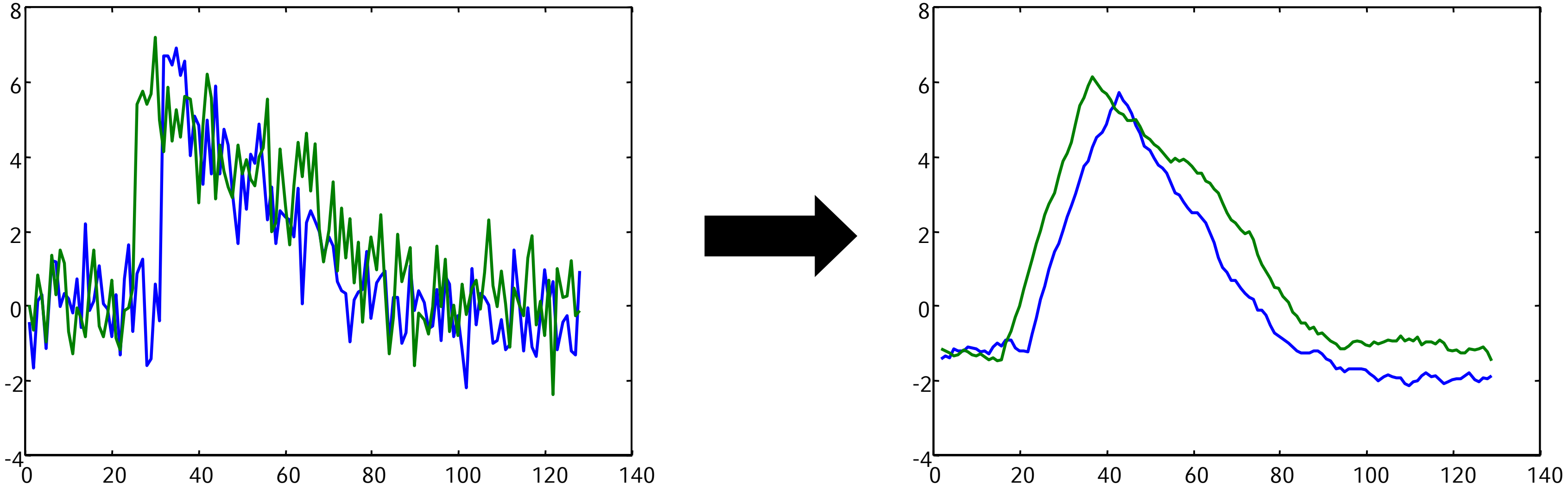
offset translation + Amplitudes scaling **+ linear trend-removal**



Preprocessing time series (4)

rectifying noise

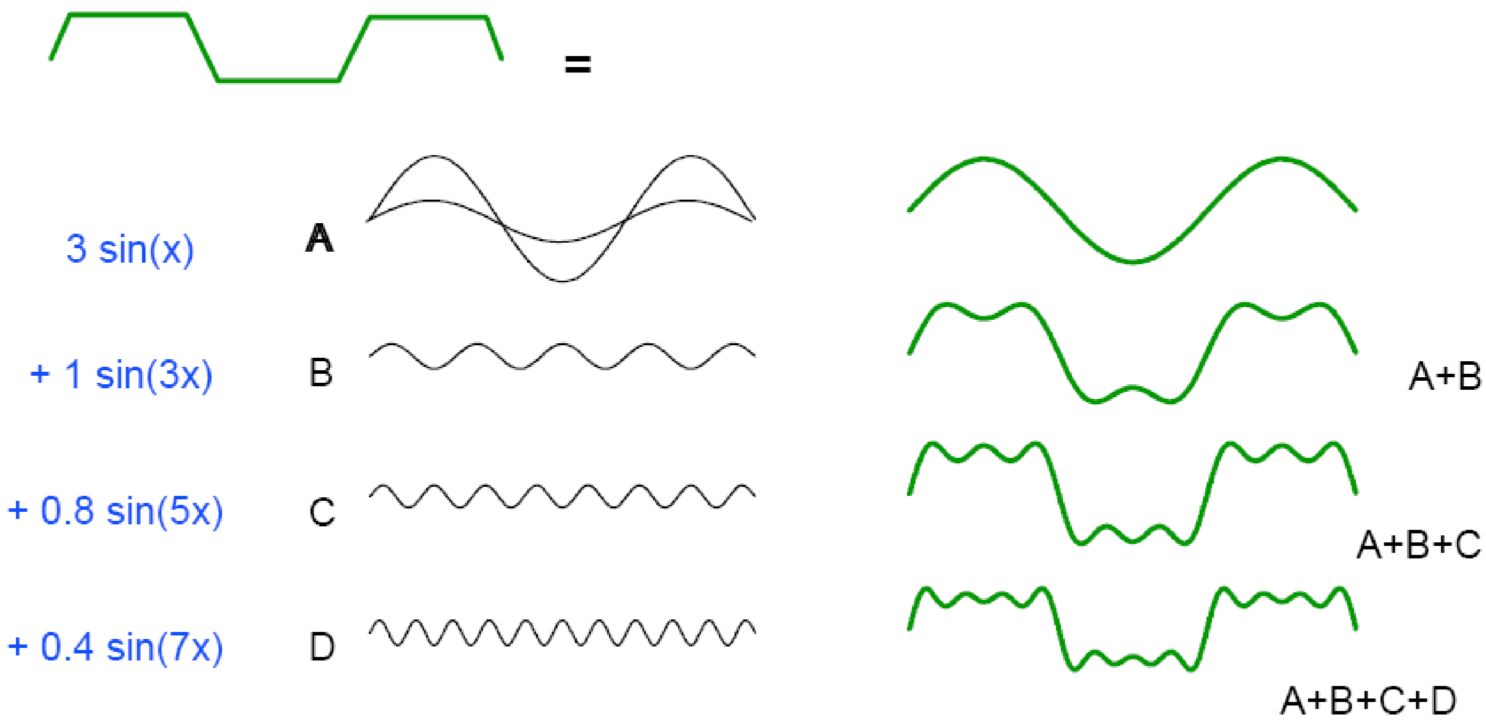
- similar time series with a large amount of noise
- smoothing: determine for every value o_i the mean over all values $[o_{i-k}, \ldots, o_i, \ldots, o_{i+k}]$ for a given k.



Discrete Fourier Transformation (DFT)

idea:

- describe arbitrary periodic functions as weighted sum of periodic *base functions* with different frequencies. A time series turns into a vector of constant length.
- base functions: sin and cos

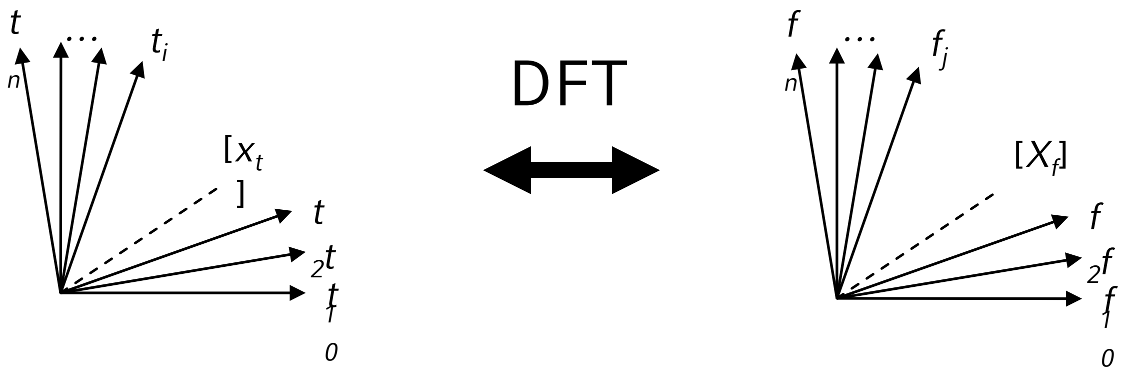


Discrete Fourier Transformation (DFT)

Fourier's theorem: A periodic function (which is reasonable continuous) may be expressed as the sum of a series of sine and cosine terms with a specific amplitude.

properties:

- transformation does not change a function, only the presentation
- transformation is reversible => inverse DFT
- analogy: change of base in vector calculation



Discrete Fourier Transformation (DFT)

formal:

- given a time series of length n: $x = [x_t]$, $t = 0, \ldots, n-1$
- the DFT of x is a sequence $X = [X_f]$ of n complex numbers for the frequencies $f = 0, \ldots, n-1$ with

$$X_f = \frac{1}{\sqrt{n}} \sum_{t=0}^{n-1} x_t \cdot e^{\frac{-i \cdot 2\pi \cdot f \cdot t}{n}} =$$

$$\underbrace{\frac{1}{\sqrt{n}} \sum_{t=0}^{n-1} x_t \cos\left(\frac{2 \cdot \pi \cdot f \cdot t}{n}\right)}_{\text{Real part}} - \underbrace{i \cdot \frac{1}{\sqrt{n}} \sum_{t=0}^{n-1} x_t \sin\left(\frac{2 \cdot \pi \cdot f \cdot t}{n}\right)}_{\text{Imaginary part}}$$

where i identifies the imaginary unit viz. $i^2 = -1$.

- the real part indicates the share of the cosine functions, whereas the imaginary part indicates the share of sine functions of the frequency f.

Discrete Fourier Transformation (DFT)

- the inverse DFT restores the original signal:

$$x_t = \frac{1}{\sqrt{n}} \sum_{f=0}^{n-1} X_f \cdot e^{\frac{i \cdot 2 \cdot \pi \cdot f \cdot t}{n}}$$

  $t = 0, \ldots, n-1$ (t: points in time)

  $[x_t] \leftrightarrow [X_f]$ describes a **Fourier-Paar**,
  viz. $\mathrm{DFT}([x_t]) = [X_f]$ and $\mathrm{DFT}^{-1}([X_f]) = [x_t]$.

- the DFT is a **linear map**, viz. from $[x_t] \leftrightarrow [X_f]$ and $[y_t] \leftrightarrow [Y_f]$ follows:
  - $[x_t + y_t] \leftrightarrow [X_f + Y_f]$ and
  - $[ax_t] \leftrightarrow [aX_f]$ for a Scalar a IR

- **energy of a sequence**
  - energy $E(c)$ of c is the square of the amplitude: $E(c) = |c|^2$.
  - energy $E(x)$ of a sequence x is the sum of all energies of the sequence:

$$E(x) = \|x\|^2 = \sum_{t=0}^{n-1} |x_t|^2$$

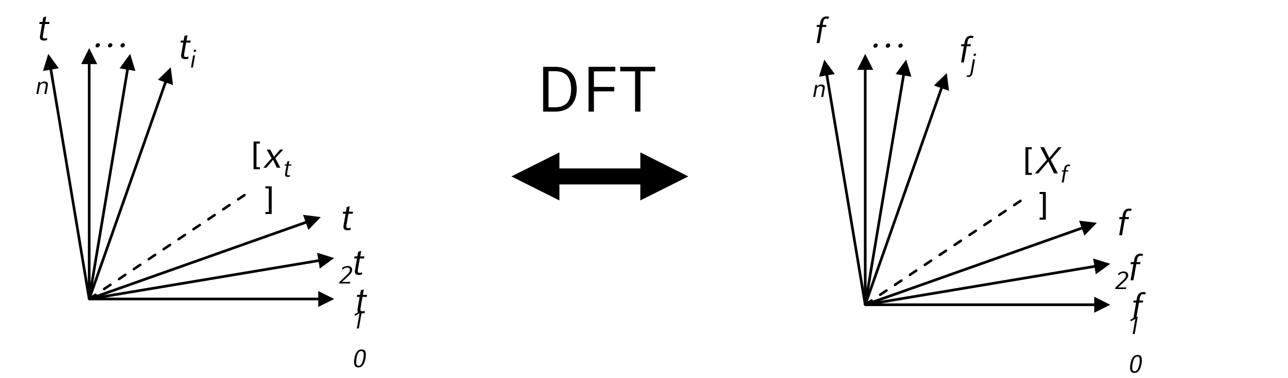
Discrete Fourier Transformation (DFT)

Parseval's theorem: Energy of a signal in a time range equals the energy in the frequency range.

Formal: Let *X* the DFT of *x*, then follows:

$$\sum_{t=0}^{n-1} \left| x_t \right|^2 = \sum_{t=0}^{n-1} \left| X_f \right|^2$$

- consequence from Parseval's theorem and the DFT's linearity: The euclidean distance of two signals x and y correspond in time and frequency range: $|| x - y ||^2 = || X - Y ||^2$



„Time range (-space)“ „Frequency range (-space)“

Discrete Fourier Transformation (DFT)

Basic Idea of query processing:

The euclidean distance is used as a sequence's similarity function:

$$dist(x,y) = \|x-y\| = \sqrt{\sum_{t=0}^{n-1} |x_t - y_t|^2}$$

- parseval's theorem allows for distances to be calculated in the frequency range instead of the time range: $dist(x,y) = dist(X,Y)$
- in practice the lowest frequencies are the most important.
- the first frequency coefficients contain the most important information.
- for indexing the transformed sequences are shortened, for $[X_f]$, $f = 0, 1, \ldots, n-1$ coefficients only the first c coefficients $[X_f < c]$, $c < n$ are indexed.

$$dist_c(x,y) = \sqrt{\sum_{f=0}^{c-1} |x_f - y_f|^2} \le \sqrt{\sum_{f=0}^{n-1} |x_f - y_f|^2} = dist(x,y)$$

- for the index a lower bound of the true distance can be calculated:

  filter-refinement:

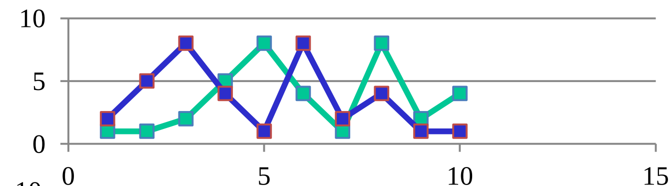
  - filter step is based on shortened time series (index assisted)
  - refinement step determines true hits on complete time series

Distances of Time Series

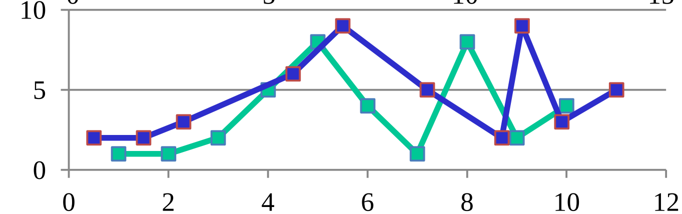
problems: Which points in time are to be compared?

- offset at the beginning:

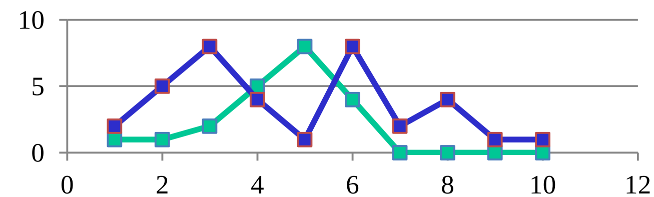
  S2 is shifted in time to S1.



- clocking of reading: points in time of measuring differ.



- length of time series: measuring periods differ.



- time series with the same clocking and length can be compared as vectors. (dimension = point in time)

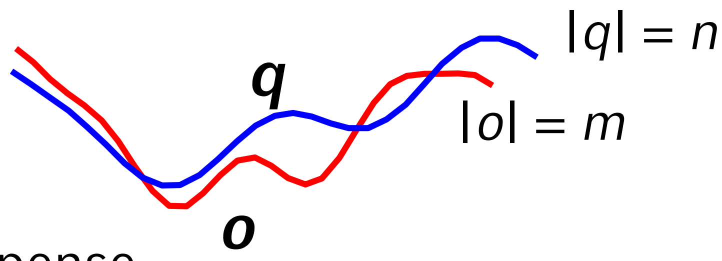
$$Dist_{timeseries}(S1,S2)=\sum_{t=1}^{T} dist_{obj}(s_{1t},s_{2t})$$

- for variable length, clocking and offsets: adaption of edit-distance for sequences => ***Dynamic Time Warping***

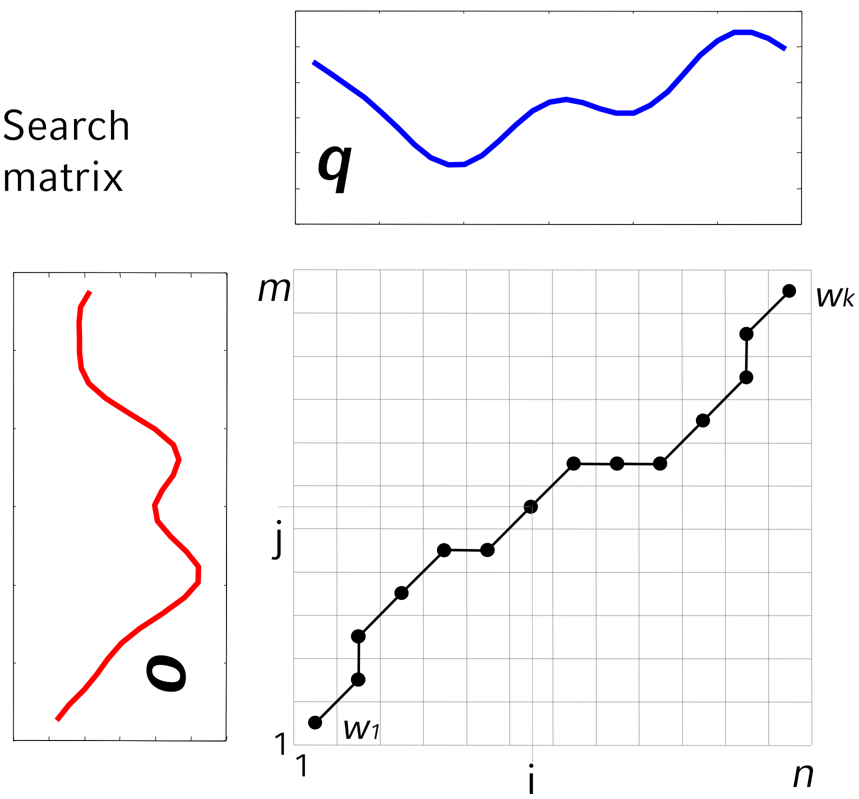
Dynamic Time Warping Distanz

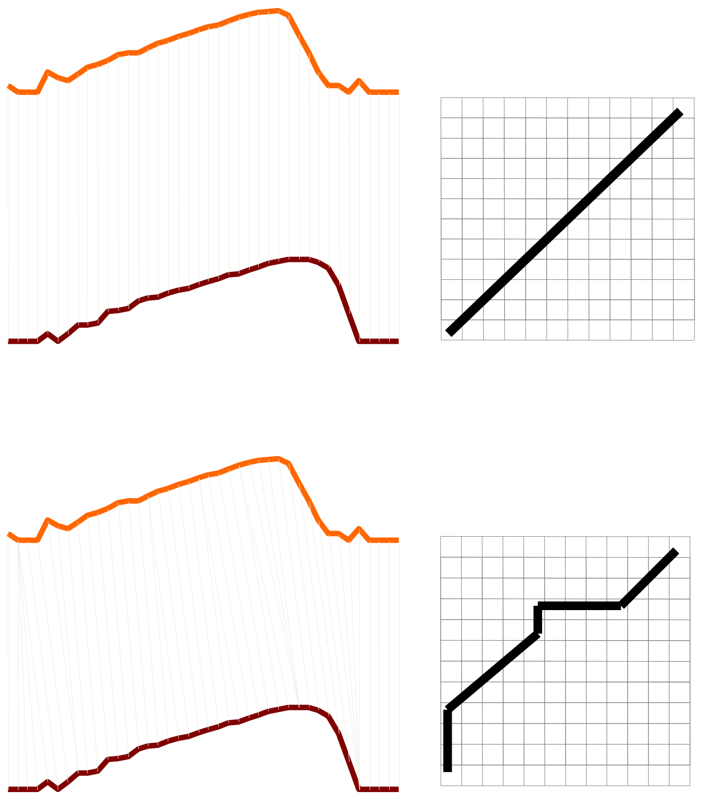
calculation:

- given: time series q and o of different length
- find mapping of all q_i to o with minimal expense



Search matrix





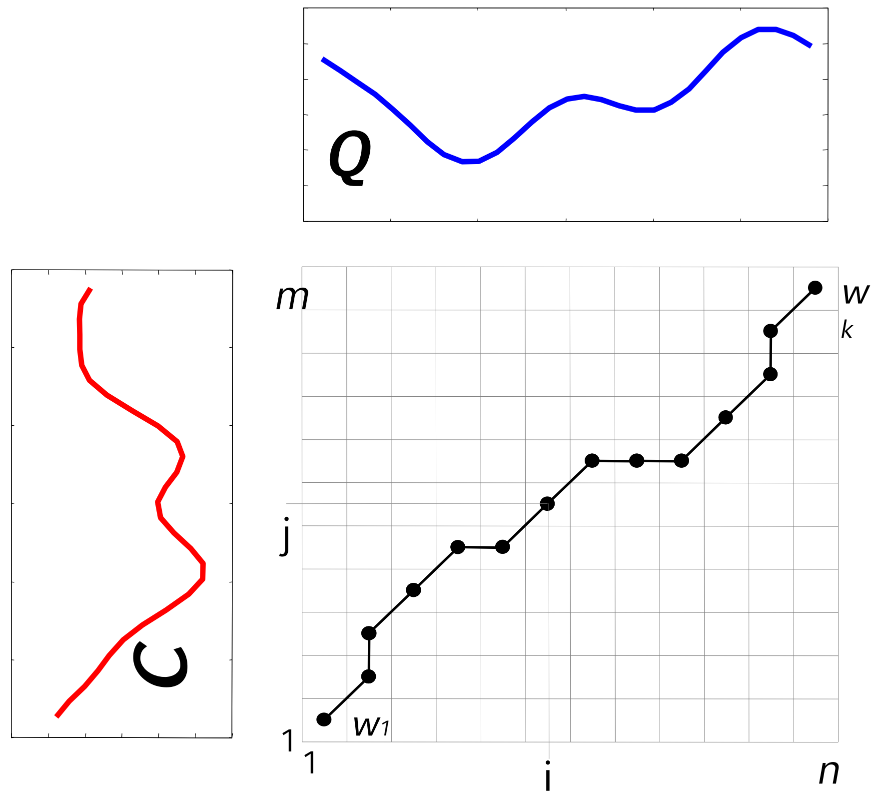
Dynamic Time Warping Distance

Search Matrix

- All possible mappings q to o can be interpreted as a „warping" path within the search matrix
- Of all these mappings, we search for the path with the lowest cost

$$DTW(q,o) = \min\left\{ \sqrt{\sum_{k=1}^{K} w_k} \middle/ K \right.$$

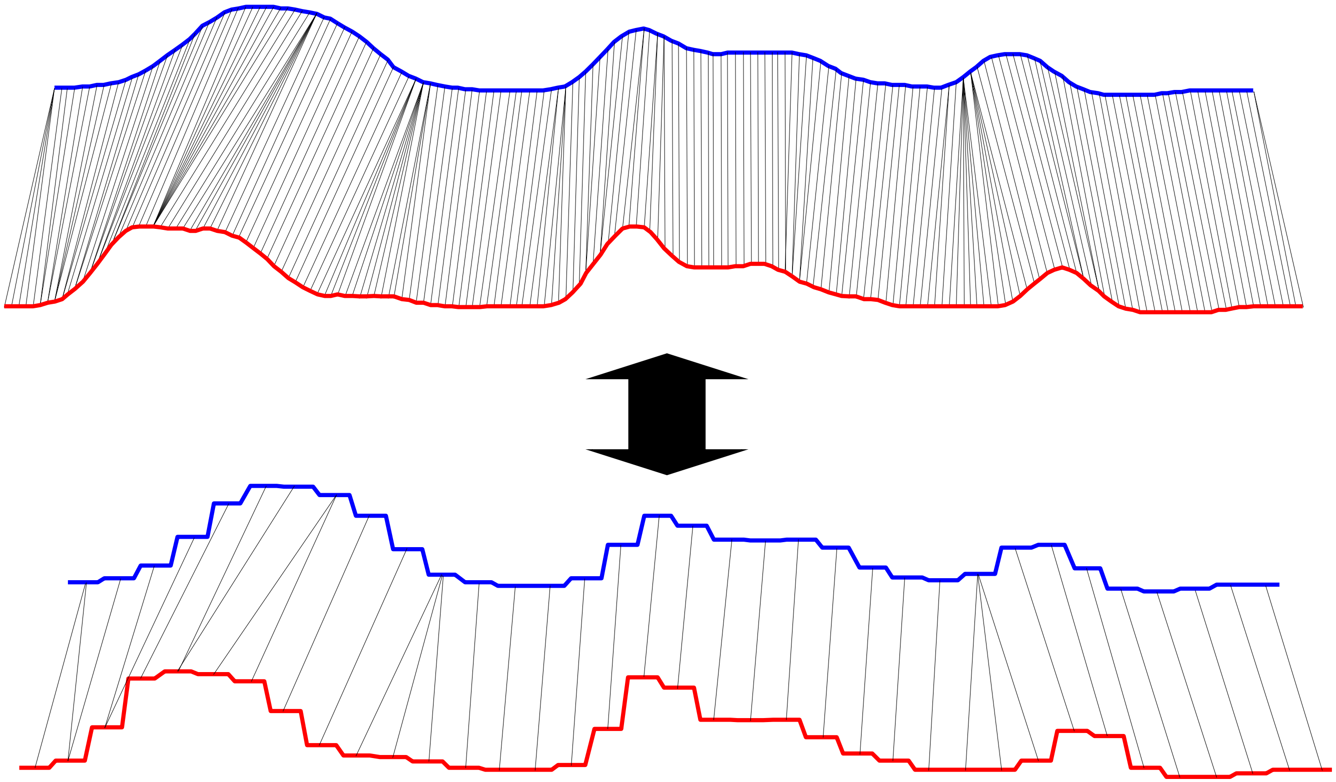
- Dynamic Programming
  => Run-time ($n \cdot m$)
  (see Edit Distances)



Approximate Dynamic Time Warping Distance

idea:

- approximate the time series
  (compressed representation, Sampling, …)
- calculate DTW for the approximates



Statistic Models for Time

problem:

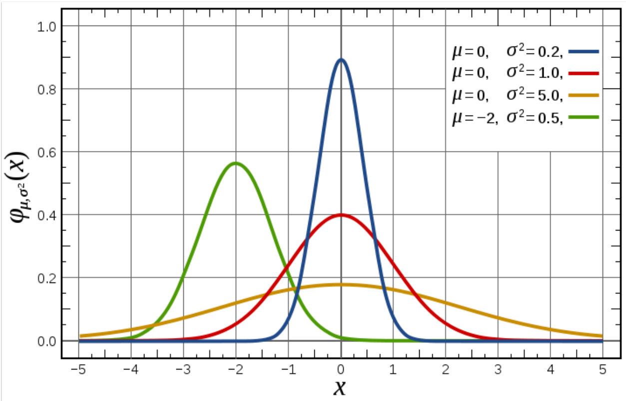
How is the time of the next action modeled?

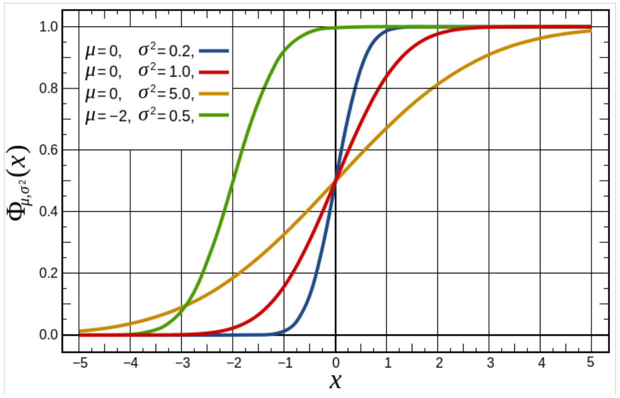
⇒ statistic models for the time between two events is necessary.

⇒ time is a continuous variable => probability density function

⇒ task: compute the probability for the next event *e* occurring within the time frame *t*+ *t*.

⇒ the cumulative probability density function describes this probability

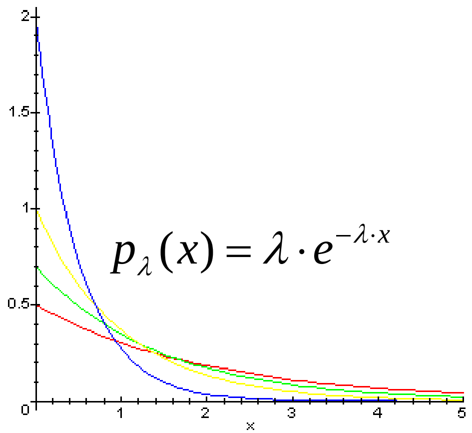




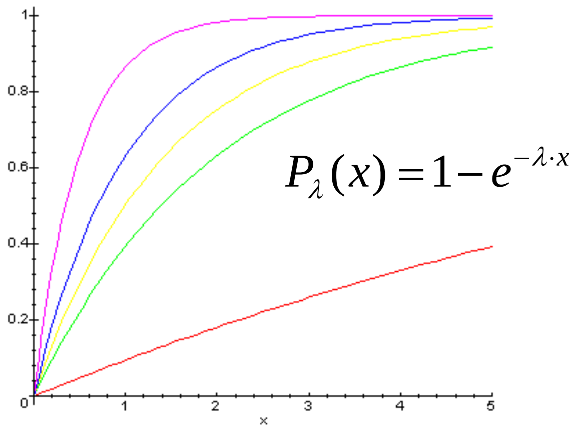
Homogeneous Poisson Processes

- simplest process to model time
- points in time between 2 events are exponentially distributed
- probability density of the exponential distribution: $p_\lambda(x) = \lambda \cdot e^{-\lambda \cdot x}$
- integration yields the cumulative density function describing the probability of the next action happening in the time interval between 0 … x.

$$P_\lambda(x) = \int_0^x p_\lambda(t)dt = 1 - e^{-\lambda \cdot x}$$



Density function of the exponential distribution



Accumulated density function of the exponential distribution

Parameter assessment

given: A training set of points in time $X=\{x_1, \ldots, x_n\}$, which are distributed exponentially.

task: The most likely value for the intensity parameter.

Approximation with Maximum Likelihood

=> Search the value of λ with the highest probability of generating X.

Likelihood function L for Sample X:

$$L_X(\lambda) = \prod_{i=1}^{n} \lambda \cdot e^{-\lambda \cdot x_i} = \lambda^n \cdot e^{-\lambda \cdot \sum_{i=1}^{n} x_i} = \lambda^n \cdot e^{-\lambda \cdot n \cdot E(X)} \qquad mit \quad E(X) = \frac{\sum_{i=1}^{n} x_i}{n}$$

Differentiate the log-likelihood for λ and set the gradient to zero:

$$\frac{d}{d\lambda} \ln L(\lambda) = \frac{d}{d\lambda}(n \cdot \ln(\lambda) - \lambda \cdot n \cdot E(X)) = \frac{n}{\lambda} - n \cdot E(X)$$

$$\Rightarrow \lambda^* = \frac{1}{E(X)}$$

Learning Goals

- Sequences and time series
- Frequent Subsequence Mining with Suffix-Trees
- Distance measuring sequences
  - Hamming Distance
  - Levenshtein Distance
- Markov-Chains
- Hidden Markov chains
- Time series and preprocessing steps
- Dynamic Time Warping
- Poisson processes

Literature

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- Ben G. Weber, Michael Mateas: **A data mining approach to strategy prediction, i**n Proceedings of the 5th International Conference on Computational Intelligence and Games, 2009.

- K.T. Chen, J.W. Jiang, P. Huang, H.H. Chu, C.L. Lei, W.C. Chen: **Identifying MMORPG bots: A traffic analysis approach,** In Proceedings of the 2006 ACM SIGCHI International Conference on Advances in Computer Entertainment Tsechnology, 2006.